

**LIST OF DELIVERABLE BONDS****LONG GILT CONTRACT (4% NOTIONAL COUPON) - PRICE FACTORS AND ACCRUED INTEREST**

<b>DELIVERY MONTH:</b>	<b>June 2024</b>					
<b>GILT</b>	<b>COUPON</b>	<b>REDEMPTION</b>	<b>PRICE</b>	<b>DAILY</b>	<b>INITIAL</b>	<b>June 2024</b>
<b>ISIN* CODE</b>	<b>PERCENT</b>	<b>DATE</b>	<b>FACTOR</b>	<b>ACCRUED</b>	<b>ACCRUED</b>	<b>DELIVERY DAYS</b>
GB00BM8Z2S21	0.875%	31/07/2033	0.7621806	2.403846	295.673077	34567--01234--78901--45678
GB0032452392	4.250%	07/03/2036	1.0232287	11.548913	1004.755435	34567--01234--78901--45678
GB00BPJJKN53	4.625%	31/01/2034	1.0496425	12.706044	1562.843407	34567--01234--78901--45678
GB00BMGR2916	0.625%	31/07/2035	0.6984622	1.717033	211.195055	34567--01234--78901--45678
GB00B52WS153	4.500%	07/09/2034	1.0417057	12.228261	1063.858696	34567--01234--78901--45678

Key: \*International Securities Identification Number  
Price Factor: price factor expressed as a fraction of par.  
Daily Accrued: accrued interest per day on GBP100000 face value.  
Initial Accrued: accrued interest on GBP100000 face value as of the last day of the month prior to the delivery month.  
Invoicing Amount:  $(1000 \times \text{EDSP} \times \text{Price Factor}) + \text{Initial Accrued} + (\text{Daily Accrued} \times \text{Delivery Day in Month})$   
Gilts issued subsequent to publication of the Initial list and until ten business days prior to the First Notice Day that meet the contract standard will potentially be included in the final list of Deliverable Gilts.